

Collection of equations:

$$h_0 c_0 + 2(h_0 + h_1)c_1 + h_1 c_2 = \frac{3}{h_1}(a_2 - a_1) - \frac{3}{h_0}(a_1 - a_0)$$

$$c_0 + 3d_0 h_0 = c_1 \quad \leftarrow c^2 \text{ constraint}$$

$$a_0 + b_0 h_0 + c_0 h_0^2 + d_0 h_0^3 = a_1$$

$$a_1 + b_1 h_1 + c_1 h_1^2 + d_1 h_1^3 = a_2$$

$$b_0 + 2c_0 h_0 + 3d_0 h_0^2 = b_1$$

} continuity constraints

$\leftarrow c^1$ constraint